The Robust Maximum Principle

Covering some of the key areas of optimal control theory (OCT), a rapidly expanding field, the authors use new methods to set out a version of OCT's more refined 'maximum principle'. The results obtained have applications in production planning, reinsurance-dividend management, multi-model sliding mode control, and multi-model differential games. This book explores material that will be of great interest to post-graduate students, researchers, and practitioners in applied mathematics and engineering, particularly in the area of systems and control. EAN/ISBN : 9780817681524 Publisher(s): Springer, Berlin, Birkhuser Format: ePub/PDF Author(s): Boltyanski, Vladimir - Poznyak, Alexander